WHAT IS CLAIMED IS:

1.   A computer system for crediting charges to entities creating derivatives exposure,

5   comprising:

        an input component for receiving reserve information associated with a

derivative; and

        an automated billing workflow component that uses the inputted reserve

information to generate billing information for the entity creating the derivative exposure.

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2.   The system of claim 1, wherein the automated billing workflow component

includes a plurality of workflow queues to process the billing information.

3.   The system of claim 1, wherein the reserve information includes a reserve amount

15   to set aside

4.   The system of claim 3, wherein the reserve amount is based on an estimation of

risk of counter-party default.

20   5.   The system of claim 3, wherein the reserve amount is held in a special queue for

further review, if the reserve amount exceeds a predetermined amount.

6.   The system of claim 1, wherein the automated billing workflow component

generates a reminder.

7.   The system of claim 1, wherein at least one of the plurality of queues is viewable.

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8.   The system of claim 7, wherein at least one of the viewable queues is modifiable.

9.   The system of claim 3, wherein a reserve amount found to be invalid is reversed.

10   10.   The system of claim 1, where the automated billing workflow component

generates an invoice for the entity creating the derivative exposure.

11.   The system of claim 1, where the automated billing workflow component includes

an accounting component for posting Profit and Loss (P&L) amounts.

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12.   A computerized method for crediting charges to entities creating derivatives exposure, comprising:

       receiving reserve information associated with a derivative;

       identifying an entity creating the derivative exposure; and

5   generating billing information for the entity creating the derivative exposure.

13.   The method of claim 12, wherein the step of generating the billing information includes using a plurality of workflow queues to process the billing information.

10 14.   The method of claim 12, wherein the reserve information includes a reserve amount to set aside

15.   The method of claim 14, wherein the reserve amount is based on an estimation of risk of counter-party default.

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16.   The method of claim 14, wherein the reserve amount is held in a special queue for further review, if the reserve amount exceeds a predetermined amount.

17.   The method of claim 12, further including the step of generating a reminder.

18.   The method of claim 13, wherein at least one of the plurality of queues is

viewable.

19.   The method of claim 18, wherein at least one of the viewable queues is

5   modifiable.

20.   The method of claim 14, further including the step of reversing the reserve

amount, if the reserve amount is invalid.

10   21.   The method of claim 12, further including the step of generating an invoice for

the entity creating the derivative exposure.

22.   The method of claim 12, further including the step of posting a Profit and Loss

(P&L) amount for the derivative.

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23.   A program storage device readable by a machine, tangibly embodying a program

of instructions executable on the machine to perform method steps for crediting charges

to entities creating derivatives exposure, the method steps comprising:

receiving reserve information associated with a derivative;

5   identifying an entity creating the derivative exposure; and

generating billing information for the entity creating the derivative exposure.

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